

AMENDMENTS TO THE CLAIMS

This listing of claims will replace all prior versions, and listings, of claims in the application:

1. (Currently Amended) A processor-implemented method for performing a netting analysis of a netting agreement, the method comprising:

receiving netting agreement information for said netting agreement, said netting agreement information identifying a party, a counterparty, and facts governing said netting agreement, the facts of said netting agreement including: a form of agreement, a governing law, a country of organization, a state or province of organization, a legal structure, a parent company country of organization, and a parent company legal structure;

receiving at least one issue associated with said agreement, the at least one issue based on an existence or non-existence of particular facts in the facts governing said netting agreement;

comparing, using a processor, said facts governing said netting agreement information with a netting rule that applies to the netting agreement for said at least one issue; and

generating a netting determination indicative of an ability of the party and counterparty to net under said netting agreement based, at least in part, on a result of said comparing, ~~the netting determination having an indication of a level of confidence associated with the netting determination that indicates an enforceability of the netting determination in addition to a qualification of the netting determination~~ wherein said netting determination includes a qualification of said netting agreement and a level of confidence indicative of enforceability, wherein the level of confidence is retrieved from a rule database based on an outcome of the rule application.

2-3. (Previously Canceled)

4. (Original) The method of claim 1, further comprising:

forwarding said netting determination to an agreement database.

5. (Original) The method of claim 1, further comprising:
forwarding said netting determination to a credit database; and
updating a net credit amount associated with said counterparty and said party in said credit database.

6. (Original) The method of claim 1, further comprising:
forwarding said netting determination to a FASB database; and
updating a netting amount associated with said counterparty and said party in said FASB database.

7-9. (Previously Canceled)

10. (Currently Amended) A method for performing a netting analysis of a netting agreement, the method comprising:
identifying fact data associated with said netting agreement, said fact data including data identifying a contracting entity and data identifying a counterparty;
identifying a default set of issues associated said fact data associated with said netting agreement, said default set of issues based on an existence or non-existence of particular facts governing said netting agreement;
identifying facts in said fact data associated with said netting agreement and associated with a first issue from said default set of issues, said facts including: a form of agreement, a governing law, a country of organization, a state or province of

organization, a legal structure, a parent company country of organization, and a parent company legal structure;

applying, using a processor, a netting rule to said fact data for said first issue, said netting rule selected based at least in part on said first issue, said netting rule is established by training a netting decision engine; and

generating a netting determination based at least in part on said application of said netting rule and indicative of an ability of the party and counterparty to net under said netting agreement, ~~the netting determination having an indication of a level of confidence associated with the netting determination that indicates an enforceability of the netting determination in addition to a qualification of the netting determination~~ wherein said netting determination includes a qualification of said netting agreement and a level of confidence indicative of enforceability, wherein the level of confidence is retrieved from a rule database based on an outcome of the rule application.

11. (Previously Presented) The method of claim 10, further comprising:

identifying fact data associated with a second issue;

applying a second netting rule to said fact data for said second issue, said second netting rule selected based at least in part on said second issue; and

generating a netting determination based at least in part on said application of said netting rule and said second netting rule.

12. (Previously Presented) The method of claim 11, further comprising:

identifying fact data associated with a third issue;

establishing a new netting rule based at least in part on said fact data and said third issue;

applying said new netting rule to said fact data for said third issue;
generating a netting determination based at least in part on said application of said netting rule and said new netting rule.

13. (Previously Presented) The method of claim 10, further comprising:

calculating a new netting position between said contracting entity and said counterparty based on said netting agreement and a prior netting position.

14. (Original) The method of claim 13, further comprising:

updating a credit database based on said new netting position.

15. (Original) The method of claim 13, further comprising:

updating a FASB database based on said new netting position.

16. (Previously Canceled)

17. (Currently Amended) An apparatus for performing netting analysis of counterparty netting agreements, comprising:

a processor;

a communications device in communication with said processor, receiving counterparty agreement data; and

a memory unit in communication with said processor and storing a program, wherein the processor is operative with said program to

identifying, from said counterparty netting agreement data, a party, a counterparty to said counterparty netting agreement, and facts governing said counterparty netting agreement, the facts of said counterparty netting agreement including: a form of agreement, a governing law, a country of organization, a state or province of organization, a legal structure, and a parent company country of organization;

receiving at least one issue associated with said agreement, the at least one issue based on an existence or non-existence of particular facts in the facts governing said netting agreement;

comparing, using a processor, said facts governing said netting counterparty netting agreement data with a netting rule that applies to said counterparty netting agreement for said at least one issue, said netting rule is established by training a netting decision engine; and

generating a netting determination for said counterparty netting agreement based at least in part on a result of said comparing and indicative of an ability of the party and counterparty to net under said counterparty netting agreement, ~~the netting determination having an indication of a level of confidence associated with the netting determination that indicates an enforceability of the netting determination in addition to a qualification of the netting determination wherein said netting determination includes a qualification of said netting agreement and a level of confidence indicative of enforceability, wherein the level of confidence is retrieved from a rule database based on an outcome of the rule application.~~

18. (Currently Amended) A processor-readable medium storing a plurality of processing instructions, for performing a netting analysis of a netting agreement, comprising issuable instructions by a processor to:

identify fact data associated with said netting agreement, said fact data including data identifying a contracting entity and data identifying a counterparty;

identify a default set of issues associated with said netting agreement, said default set of issues based on an existence or non-existence of particular facts governing said netting agreement;

identify facts in said fact data associated with said netting agreement and associated with a first issue from said default set of issues, said facts including: a form of agreement, a governing law, a country of organization, a state or province of organization, a legal structure, a parent company country of organization, and a parent company legal structure;

apply a netting rule to said fact data for said first issue, said netting rule selected based at least in part on said first issue, said netting rule is established by training a netting decision engine; and

generate a netting determination based at least in part on said application of said netting rule and indicative of an ability of the party and counterparty to net under said netting agreement, ~~the netting determination having an indication of a level of confidence associated with the netting determination that indicates an enforceability of the netting determination in addition to a qualification of the netting determination~~ wherein said netting determination includes a qualification of said netting agreement and a level of confidence indicative of enforceability, wherein the level of confidence is retrieved from a rule database based on an outcome of the rule application.

19. (Previously Canceled)